



Backtest #48627 · ADA/USD · ADA/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.17%	-0.07	50.0%	-23.59%

EQUITY CURVE122 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ADA/USD TS-Momentum backtest failed to generate alpha, showing a -2.17% ROI with a negative Sharpe ratio of -0.07. The strategy suffered a 23.59% maximum drawdown, indicating poor risk control during the simulated period. With only two trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's robustness. A wider parameter sweep across different market regimes is required before deploying capital live.

ADDITIONAL METRICS

CAGR	-3.17%
Sortino Ratio	-0.04
Turnover	5.42x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9785.62